

User manual for
Iode
(graphical user interface)

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Contents

1	Direction fields	11
2	Phase planes	15
3	Second order linear ODEs	19
4	Fourier series	21
5	Partial differential equations	25
A	Installing Iode	29
B	Running Iode	31
C	Reference materials	33
D	Structure of Iode	37

Overview

Iode (rhymes with diode) is a software package that enables you to explore direction fields, phase planes, second order linear ODEs, Fourier series and heat and wave equations. The name Iode is supposed to be reminiscent of “Illinois” and “ODE”.

Iode runs under either Matlab or Octave (their programming languages are mostly compatible). For instructions on downloading, installing and running all the needed software, see Appendix A. If your computer already has Matlab or Octave installed, then all you need get is Iode. Experienced users can proceed directly to www.math.uiuc.edu/iode/ to download it.

The *graphical* user interface for Iode is supported only under Matlab, version 6.0 or later, and is described in this manual. The *text-based* user interface runs under earlier versions of Matlab and also under Octave, and is described in another manual. The graphical user interface offers certain features and plotting options that are unavailable in the text-based interface.

A good way to learn Iode is simply to explore it. Choose various options and see what happens. Also, the built-in help features in Matlab and Octave are your friends. For example, typing `help euler` at the prompt will give information on the module `euler.m`.

Please let us know if you encounter problems with Iode, or if you want to suggest new features: email us at `iode@math.uiuc.edu`.

From a programming perspective, the main point of Iode is that it is modular and has well-defined interfaces. This has several useful consequences. For example, it is easy for the user to customize Iode, or to create and plug in new modules. Simple modules of this sort can be created even by users without much programming experience. In fact, Iode was born out of frustration with other educational packages that conceal their inner workings from the user.

The mathematical modules (such as `df.m` or `euler.m`) can be used in

Matlab and Octave without the graphical user interface, and much of the code is easily extensible. Users are encouraged, and in some of our classes *expected*, to look at the code and modify it, take it apart, put it back together, and so on. For example, Appendix D discusses how to create your own solver module for numerically solving ODEs. On the other hand, Iode's graphical user interface gives you access to most of the mathematical power of the underlying modules, without requiring you to program at all. This manual concentrates mostly on explaining the graphical user interface.

General features

Launching the Iode graphical user interface (see instructions in Appendix B) gets you to the main menu:

```
Direction fields
Phase planes
Second order linear ODEs
Fourier series
Partial differential equations
Exit
```

You can launch these modules independently, and can even launch multiple copies of each module. Before looking at these modules in detail, we explain some features that are common to all (or most) of them.

Every window contains one or two graphs, as well as a number of controls for affecting those graphs. And across the top of each window is a menu bar whose entries include **File**, **Equation** (or **Function**), and **Options**.

The **File** menu deals with the outside world, such as files and printers. The **Equation** menu deals with the mathematical content of your window, i.e., it controls *what* you're looking at. The **Options** menu contains the display options, i.e., it controls *how* you're looking at the contents of your window.

Next we describe those menu items that are shared by all modules. Then we'll come to more detailed chapters on each module in turn.

File menu

The **File** menu is the same for all components of Iode.

- **Open** a file containing previously-saved settings for the window.

- **Save** a file containing the current settings of the window. (The file name should be entered in the **Selection** window of the dialog box, and should have extension **.mat**.) The point is that you can **Save** your work and then **Open** it again later.
- **Print**. By default, this will print the entire current window. If you just want to print the graphs and not the rest of the window, choose **Print** and then click on the **Options** button. In the resulting dialog, check the box labeled “Suppress printing of user interface controls”, then click on **OK**.
If you choose to print to a file instead of to a printer then you can write your plot as a **.ps** file, which can then be opened and viewed with Ghostview. (For example, on a Unix system you would get to a Unix prompt, outside of Matlab, and type `ghostview my_plot.eps`.)
- **Quit** will exit from the module.

Equation (or Function) menu

The **Equation** (or **Function**) menus have just one entry in common.

- **Relabel variables**: this item allows you to choose new names for the independent as well as dependent variables.

Options menu

The **Options** menus have one entry in common.

- **Enter caption**: this item lets you put a caption at the very bottom of the window, and is useful for adding annotations (e.g., your name, or the number of a homework assignment).

Miscellaneous features

[Error handling.] In any of Iode’s dialog boxes, if Iode cannot make sense of the information you provide then it will produce an error message and simply keep the previous values. For example, a common mistake is to forget

to type “*” to indicate multiplication. If you are asked to enter a function and type $2xy$ as $2xy$, then Iode will report an error and will continue using the previous function. (The correct input for $2xy$ is $2*x*y$.)

[Interrupting.] Matlab lacks proper mechanisms for interrupting lengthy computations, so that there are only two solutions if a computation takes a long time to finish: Either you wait until the computation is done, or you quit from Matlab altogether. The good news is that you won’t encounter lengthy computations unless you explicitly request them, e.g., by choosing an inordinately small step size for numerical computations.

Chapter 1

Direction fields

This module deals with general first order ODEs, that is, equations of the form

$$\frac{dy}{dx} = f(x, y).$$

The module plots the associated direction (or slope) field, and it computes and plots numerical solutions of the equation. Exact solutions can also be calculated and plotted, provided Matlab's Symbolic Toolbox is installed.

After selecting **Direction fields** from the Iode main menu, the Direction fields window will open up. It shows a plot of the direction field for the ODE, with the equation itself written across the top of the plot.

When you first enter the module, you will find Iode has already chosen a default ODE as well as reasonable option settings. Next we explain how to change these settings and plot solutions.

Controls

- **Solution method:** specifies the method to be used when computing solutions. Numerical methods include Euler, Runge–Kutta, and Other (for user-defined methods, as in Appendix C); the final method is Exact (available provided the Matlab Symbolic Toolbox is installed). See also Remark 1.1 below.
- **Step size:** enter your desired step size (usually a small positive number) for the numerical solution method.

- **Plot color:** pick a color, any color, for your next solution plot. Note: Yellow tends not to show up very well.
- **Initial conditions** and **Plot solution:** You can tell Iode to plot a solution of the differential equation in two ways. Either enter the coordinates of the initial point into the **Initial conditions** boxes and then click on the **Plot solutions** button, or else simply click on the plot itself at the initial condition point (i.e., where you want the plot to begin). Note: In either case, Iode will compute (and plot) the solution curve both forwards and backwards from the initial condition.
- **Exact solution:** click here to try to obtain a formula for the general solution of the equation. This feature only works if the Matlab Symbolic Toolbox is installed. Also, most equations do not have explicit solution formulas anyway!
- In-graph controls:
 - By default, left-clicking in the graph will plot a solution through the click point. To change this default, see the **Options** menu below.
 - Dragging the mouse (i.e., moving the mouse while holding down the left button) over the graph creates a rectangle, and when you release the mouse button, Iode will zoom in on this rectangle.
 - Right-clicking in the graph will display a pop-up menu allowing you to erase solutions and undo zooms.

Remark 1.1. Plots of exact solutions can yield unexpected results. For instance, the exact symbolic solution of the default equation $\frac{dy}{dx} = \sin(y - x)$ involves the inverse tangent `atan`. The `atan` function is only defined up to an additive multiple of π , and so the symbolic solution is only correct when the proper multiple of π is added. Moreover, different multiples of π might need to be added in different regions of the solution graph.

Now, when Matlab evaluates `atan` numerically, it always yields values between $-\frac{\pi}{2}$ and $\frac{\pi}{2}$, which is usually the wrong choice and sometimes even results in discontinuous plots. Even worse, the plot of the numerical evaluation of a symbolic solution with initial values (x_0, y_0) does not always pass through the point (x_0, y_0) (!). This behavior is not strictly a bug in Matlab,

but it is certainly a flaw that makes symbolic solutions less useful in practice than you might have expected.

Equation menu

- **Enter differential equation:** prompts you to enter the right hand side function $f(x, y)$ of the differential equation, using valid Matlab syntax — consult Appendix C for examples. For example, to study the equation $dy/dx = yx^2$, you should input `y*x^2`. Notice you do not input the letter `f`, here. You just input the expression that you want on the right hand side of the ODE.

Warning 1.2. Your expression for f should involve the independent or dependent variables (or both), but no other variables!

- **Change display parameters:** prompts you to enter the domain and range of the plot, and the number of line segments to be shown in the direction field.
- **Plot arbitrary function:** allows you to plot any function for which you input the formula. For example, to plot $y = \sin x$ you just input `sin(x)`. Consult Appendix C for more examples of functions you can use.

equation, other

- **Relabel variables:** this prompts you for letters for the independent variable and dependent variable.

When you input the names for the independent (horizontal) and dependent (vertical) variables, you are specifying the form in which you want the equation written: for example,

- $dy/dx = f(x, y)$, in which case the solution will be a function y of a variable x , or
- $dx/dt = f(t, x)$, in which case the solution will be a function x of a variable t .

In the first case you would input `x` for the independent variable and `y` for the dependent variable. In the second case, input `t` for the independent variable and `x` for the dependent variable.

Variable names should consist of only one letter, to avoid the risk of conflicting with Iode's internal variables.

Options menu

- **Clicking on figure...**: lets you choose what happens when you left-click on the plot. The four possibilities are
 - plots solution through click point (this is the default action),
 - zooms in on click point,
 - zooms out on click point,
 - recenters figure on click point.

Incidentally, the time taken by the “zoom out” operation grows exponentially with the number of clicks because zooming out requires a recomputation of existing solutions over the new (larger) domain. If the domain doubles in size when you zoom out, then recomputing the solutions will take twice as long as previously because the number of steps has to be doubled also. If you zoom out again, the time needed to recompute all solutions doubles again, and so on.

- **Change zoom factors**: this only matters if you have set the clicking option to “zoom”.
- **Clear plot**: to erase all curves.
- **Refresh plot**: try this if Matlab didn't update your plot properly. This sometimes happens when other windows partially cover a Matlab window.

Chapter 2

Phase planes

This module deals with autonomous systems of two equations, that is, systems of equations of the form

$$\frac{dx}{dt} = f(x, y), \quad \frac{dy}{dt} = g(x, y).$$

The module shows the phase portrait associated with such a system, and it computes and plots numerical solutions of the system in this phase plane. It can also plot x and y versus t , either individually or together.

After selecting **Phase planes** from the Iode main menu, the Phase planes window will open up. It shows a plot of the phase portrait for the system, with the system itself written across the top of the plot.

When you first enter the module, you will find Iode has already chosen a system and some option settings. Next we explain how to change these settings and plot solutions.

Controls

These are the almost same as in the Direction fields module. See Chapter 1. The pop-up menu that appears upon right-clicking in the graph has one additional entry, for continuing plots.

Equation menu

This menu is very similar to the Equation menu in the Direction fields module. See Chapter 1. Below are noted a few differences.

- **Enter differential equation:** prompts you to enter the right hand side functions $f(x, y)$ and $g(x, y)$ for the system, using valid Matlab syntax (see Appendix C). You do not input the letters `f` or `g`: you just input the expressions that you want on the right hand side of the system.

Remark 2.1 (Note for advanced users). Iode can also handle non-autonomous systems, in which the expressions for f and g depend also on t . Iode will correctly compute numerical solutions for such systems, but will not display the full phase portrait (which is 3-dimensional); the phase portrait displayed is the “slice” at $t = t_0$. Also, see next item.

- **Change plot duration:** the plot of a solution curve can be thought of as tracing the path of a moving particle from time $t = t_{min}$ to time $t = t_{max}$. The time t_0 for the initial condition should fall somewhere between t_{min} and t_{max} .

The default setting in Iode is to take $t_{min} = t_0 = 0$ and $t_{max} = 2\pi$, meaning the particle flows forwards from the initial point, starting at time 0, for a duration of 2π time units.

If you want to plot more of the solution curve, just increase t_{max} . If you want to plot backwards in time from the initial point, choose $t_0 = t_{max}$. To plot both backwards and forwards from the initial point, choose a value of t_0 strictly between t_{min} and t_{max} .

Options menu

This is identical to the Options menu in the Direction fields module (see Chapter 1), except for one new option.

- **Show coordinate maps:** causes a new window to open up, containing plots of x versus t , y versus t , and x and y versus t . If you want to look at the 3-dimensional plot of x and y versus t from a different angle, you can rotate it by dragging the mouse across the 3D plot.

Finally, as opposed to the behavior in the Direction fields module, zooming out is not exponential in the number of clicks because the duration of solution plots is not controlled by the size of the display.

Chapter 3

Second order linear ODEs

This module deals with second order linear nonhomogeneous ODEs,

$$mx''(t) + cx'(t) + kx(t) = f(t). \quad (3.1)$$

Equations of this sort arise in models of simple mechanical vibrations, and electrical circuits. (The application to mechanical vibrations explains why the module has filename `mvgui.m`.)

The module can plot the “forcing” function f , and it computes and plots numerical solutions of (3.1). The user can input the equation and the initial conditions, and choose the method used for computing solutions.

After selecting `Second order linear ODEs` from the Iode main menu, the Second order linear ODEs window opens up. The current ODE is displayed across the top, along with the current options for plotting solutions.

The options in this module are either self-explanatory or else are very similar to the corresponding parts of the direction fields module.

Controls

These are almost the same as in the Direction fields module (see Chapter 1), except for the default action of mouse clicks on the graph, which we now explain.

The initial conditions for solving a second order linear ODE consist of the initial time t_0 , the initial position $x(t_0)$, and the initial velocity $x'(t_0)$. You can give Iode this initial data in three ways.

First, you can enter the values t_0 , $x(t_0)$ and $x'(t_0)$ into the **Initial conditions** boxes, and then click on the **Plot solution** button.

Second, you can enter the desired initial slope $x'(t_0)$ into the relevant **Initial conditions** box, and then click on the graph where you want the solution to start. Iode will plot a solution through the click point whose initial slope is the value you entered in the box.

Third, you can press down the mouse button at the desired initial point in the graph and then drag the mouse a short distance at the desired slope. When you release the mouse button, Iode will plot a solution starting at the point where you first pressed the button, with the initial slope of that solution being given by the line going from where you first pressed the button to where you finally released it. Play around and see how it works!

Equation menu

When you select **Enter differential equation** you will be prompted for the coefficients m , c and k to be used in equation (3.1). These coefficients are allowed to involve the independent variable, but are often just constants. You will also be prompted to enter the forcing function f .

Otherwise this menu is very similar to the corresponding part of the direction fields module, described in Chapter 1.

Options menu

This menu is the same as the corresponding part of the direction fields module, described in Chapter 1, except for one additional menu item, **Show forcing function**, used for either displaying or hiding the plot of the forcing function.

Chapter 4

Fourier series

The Fourier series module can compute and graph the Fourier coefficients of a periodic function f , and can plot partial sums of the Fourier series and the error (difference) between these partial sums and the function f .

For concreteness, we will write $f(x)$ for the function being considered, even though you can change the name of the independent variable from x to something else like t , if you want.

After selecting **Fourier series** from the Iode main menu, the Fourier series window will open up, showing two graphs. The top graph plots a function $f(x)$ in dark blue and a partial sum of its Fourier series in red. These are plotted over two period lengths. Recall that a partial sum of the Fourier series is an expression of the form

$$\frac{A_0}{2} + \sum_{n=1}^N (A_n \cos \frac{n\pi x}{L} + B_n \sin \frac{n\pi x}{L}) \quad (4.1)$$

where

$$A_n = \frac{1}{L} \int_{x_1}^{x_2} f(x) \cos \frac{n\pi x}{L} dx \quad \text{and} \quad B_n = \frac{1}{L} \int_{x_1}^{x_2} f(x) \sin \frac{n\pi x}{L} dx$$

are the n^{th} Fourier coefficients and L is the half-period, $L = (x_2 - x_1)/2$.

The *top harmonic* number N tells you the highest frequency that is included in the partial sum. Try increasing or decreasing the value of the top harmonic used in your plot, by clicking on the “arrow” buttons in the middle of the window. Alternatively, you can type a number directly into the **Current top harmonic** box between the arrows.

The bottom graph in the window plots the error between the function $f(x)$ and the partial sum of its Fourier series:

$$\text{error}(x) = f(x) - \left[\frac{A_0}{2} + \sum_{n=1}^N \left(A_n \cos \frac{n\pi x}{L} + B_n \sin \frac{n\pi x}{L} \right) \right].$$

Notice that the vertical scale on this error plot is generally different from the scale on the top plot, in which the function is plotted. In fact, the vertical scale on the error plot will change as you step through the partial sums (increasing or decreasing the top harmonic).

Across the top of both graphs you will find the function written out, along with the basic period interval $x_1 \leq x < x_2$. The function is extended periodically by Iode, and is shown over two periods.

Controls

- **Plot partial sums and errors:** plots f and its partial sum in the top graph, and the error (difference) in the bottom plot.
- **Plot coefficients A_n and B_n :** plots the A_n -coefficients in the top plot, and the B_n -coefficients in the bottom one, for $0 < n <$ top harmonic. Notice A_0 is never plotted (because it is the least interesting Fourier coefficient, affecting only how much the graphs are translated up or down in the y -direction).
- **Plot coefficients $C_n = (A_n^2 + B_n^2)^{(1/2)}$:** plots the Fourier magnitudes $C_n = \sqrt{A_n^2 + B_n^2}$ in the top graph. The bottom graph can be used to investigate the rate of decay of the C_n , using an arbitrary comparison function (see **Options** below).
- **Current top harmonic:** increase or decrease this value by clicking on the “arrow” buttons in the middle of the window. (Alternatively, you can type a number directly into the box between the arrows.) You can change the top harmonic while in any one of the three plotting modes above.

Function menu

- **Enter function:** You will be asked first for the left and right endpoints of the basic period interval $x_1 \leq x < x_2$ for your function, and then you enter the function using Matlab syntax as usual (e.g., `exp(x)` for e^x). Very often the interval of interest is just $-\pi \leq x < \pi$, in which case you enter `-pi` and `pi` for the left and right endpoints.

Remark 4.1. The interval $x_1 \leq x < x_2$ is part of the definition of the function! For example, it tells us that the period of the function is $P = x_2 - x_1$.

- **Comparison functions...** This item is only accessible when you are in the `Plot coefficients C_n` mode. Its purpose is to compare the rate of decay of the Fourier coefficients with a function like $\frac{1}{n}$. It has two subitems.

- **Enter comparison function:** prompts you to enter a function of n . The idea is to enter a function that might be decaying at the same rate as the Fourier coefficients, which in most cases means you should enter something like $1/n$ or $1/n^2$ or $1/n^3$.
- **Show comparison function:** plots the ratio of C_n over your comparison function, in the bottom graph. You will typically need top harmonic to be 25 or so, to see a convincing pattern in this ratio graph.

To get rid of the ratio graph, just choose `Show comparison function` again.

If the ratio graph is decaying steeply overall, then the coefficients C_n are decaying faster than your comparison function, so you should enter a faster-decaying comparison function (such as a larger power of $1/n$). If the ratio graph is growing steeply overall, then the coefficients C_n are decaying slower than your comparison function, so you should enter a slower-decaying comparison function (such as a smaller power of $1/n$). If the ratio graph remains bounded but does not approach zero, as n gets bigger, then congratulations! You have probably hit upon the correct rate of decay of the Fourier coefficients.

Remark 4.2. It is interesting to plot the values of C_n and determine their rate of decay because C_n equals the amplitude of the combined oscillations at the n th frequency level, in the Fourier series of f . To see this, observe that

$$A_n \cos \frac{n\pi x}{L} + B_n \sin \frac{n\pi x}{L} = C_n \cos\left(\frac{n\pi x}{L} - \alpha_n\right) \quad (4.2)$$

where the angle α_n is defined by requiring $\cos \alpha_n = A_n/C_n$ and $\sin \alpha_n = B_n/C_n$. (Formula (4.2) is proved just by substituting the identity $\cos(\beta - \alpha) = \cos \beta \cos \alpha + \sin \beta \sin \alpha$ on the right hand side.)

Options menu

- **Change plot resolution:** this item is only accessible when you are in the **Plot partial sums and errors** mode. You should probably increase the plot resolution if you are studying rapidly oscillating functions, or if you choose top harmonic bigger than, say, 100. The prompt, “Number of points to be plotted”, refers to the number of plot points in the interval $x_1 \leq x < x_2$.

Chapter 5

Partial differential equations

This module computes and plots solutions of the wave equation

$$u_{tt} = c^2 u_{xx}$$

and the heat (or diffusion) equation

$$u_t = k u_{xx}.$$

Solutions are found on an interval $0 \leq x \leq L$, for times $0 \leq t \leq T$. The method is separation of variables.

When you select **Partial differential equations** from the Iode main menu, the **Partial differential equations** window opens up, showing two graphs. The top graph shows a 3D plot of a solution of either the wave or heat equation. Try rotating this 3D plot, by dragging the mouse across the graph...

The equation, boundary conditions and initial conditions are written above the top graph.

The bottom graph is a cross-section of the 3D solution graph: either a **t-snapshot**, which shows the solution as a function of x at some time t , or else a **x-section**, which shows the solution as a function of t at some position x . Try stepping through these snapshots and sections with the “arrow” buttons, or else enter a coordinate value into the box.

Controls

You can rotate the 3D plot (the top graph), by dragging the mouse across it.

The following control buttons relate to the bottom graph only.

- **Plot t-snapshots:** these are graphs of the solution as a function of x , at various computed times t . The computed times are determined by the resolution (see **Options** below).
- **Plot x-sections:** these are graphs of the solution as a function of t , at various computed positions x . The computed times are determined by the resolution (see **Options** below).
- **Current coordinate:** You can step through the snapshots and sections using the “arrow” buttons, or else you can enter a coordinate value inside the box (Iode will round your input to the nearest computed value of the coordinate).

Equation menu

- **Enter equation and boundary conditions.** First you choose the type of differential equation: **Wave**, **Heat** or **Other**. The **Other** option lets you call on user-created modules for handling other differential equations. You can create such modules by copying and modifying the files `wave.m` or `heat.m` in your Iode directory.

Next you choose the boundary conditions:

- **Dirichlet:** $u(0, t) = 0$ and $u(L, t) = 0$ for all t ,
- **Neumann:** $u_x(0, t) = 0$ and $u_x(L, t) = 0$ for all t ,
- **Periodic:** $u(0, t) = u(L, t)$ and $u_x(0, t) = u_x(L, t)$ for all t , or
- **Other** e.g., you might create a module for mixed boundary conditions. To create such a boundary conditions module, just copy and suitably modify the file `dirichlet.m`.

- **Enter parameters and initial data:** this will prompt you for the wavespeed c (if you are working with the wave equation) or the thermal diffusivity k (if you are working with the heat equation). Then it prompts you for the length L of the interval $0 \leq x \leq L$ on which you are solving the equation, and for the duration T of the time interval $0 \leq t \leq T$ on which you want to examine the solution.

Finally you are asked to enter the intial data, which consists of the initial displacement $u(x, 0) = f(x)$ and the initial velocity $u_t(x, 0) = g(x)$

(if working with the wave equation) or the initial temperature/concentration function $u(x, 0) = f(x)$ (if working with the heat/diffusion equation). As always, functions must be entered using valid Matlab syntax (such as `sin(x)` for $\sin x$).

Iode has some built-in functions that make for interesting initial data: `hat`, `triangle` and `bump`. See Appendix C for details.

Remark 5.1. Iode computes its approximate solutions by separation of variables. For example, for the heat equation with Dirichlet boundary conditions Iode will use

$$u(x, t) = \sum_{n=1}^N b_n e^{-(n\pi/L)^2 kt} \sin\left(\frac{n\pi x}{L}\right)$$

where N is the value of *top harmonic* (which can be changed using the `Options` below), and where the b_n are the Fourier sine coefficients of the initial temperature $f(x)$. For the wave equation with Dirichlet boundary conditions the approximate solution is

$$u(x, t) = \sum_{n=1}^N \left[b_n \cos\left(\frac{n\pi ct}{L}\right) + B_n \frac{L}{n\pi c} \sin\left(\frac{n\pi ct}{L}\right) \right] \sin\left(\frac{n\pi x}{L}\right),$$

where the b_n are the Fourier sine coefficients of the initial displacement $f(x)$ and the B_n are the Fourier sine coefficients of the initial velocity $g(x)$.

Options menu

- **Change resolution.** You can enter the number of points to be plotted in each coordinate direction. This is a merely a question of “display resolution”. Note that this number is the number of points in the interval $0 \leq x < L$ (resp. $0 \leq t < T$).

The remaining option is more important mathematically, for it lets you change the top harmonic (i.e., the number of terms) used in computing the approximate series solution. Increasing top harmonic will yield a more accurate solution, though at some computational cost.

Appendix A

Installing Iode

Iode runs under either Matlab or Octave. If you wish to use the graphical user interface of Iode, you will need Matlab Version 6.0 or later.

If your computer already has Matlab or Octave installed, then you only need to install Iode.

Obtaining and installing Iode

On your machine, create a directory called `my_iode` or similar. Then...

- Unix systems: From www.math.uiuc.edu/iode/, download the file `iode.zip` and unpack it into the directory `my_iode` with `unzip` or similar.
- Windows systems: From www.math.uiuc.edu/iode/, download the file `iode_dos.zip` and unpack it into the directory `my_iode` with `WinZip` or similar.

Iode is free software, available under the GNU General Public License.

Obtaining and installing Matlab

Matlab is commercial software, available at www.mathworks.com for Unix, Windows and Mac. It is already installed on many Unix systems in universities. Matlab is available to students at a discounted price (see the downloads page at www.math.uiuc.edu/iode/).

After installing Matlab on a Windows system, it is helpful to set it up to launch in the correct directory. See Appendix B.

Obtaining and installing Octave

Octave is free software, and you can obtain it from www.octave.org for Unix, Windows, and Mac OS X.

Installing Octave on Unix systems

If your home machine runs Unix, then chances are that you are already expert enough to download and install Octave yourself, following the directions at www.octave.org. If you run into trouble, your local Unix geeks will be happy to help.

Installing Octave on Windows systems

You can find an easy to install Windows executable at

<http://www.site.uottawa.ca/~adler/octave/>.

After downloading the .exe file, chances are that your browser will offer to run the installation program. If not, then you should double-click on the file to activate the installation.

If something goes wrong with the installation of Octave, you may be able to get some help at http://octave.sourceforge.net/Octave_Windows.htm.

After installing Octave under Windows, it is helpful to set it up to launch in the correct directory. See Appendix B.

Appendix B

Running Iode

Running Iode under Unix

Log in to the machine and get to a Unix prompt. Change directory to get into `my_iode` by using a Unix command such as `cd my_iode`. Then launch Matlab or Octave by typing `matlab` or `octave` at the prompt. Note that the order of operations matters here: you need to change into the directory containing Iode *before* you launch Matlab or Octave.

Once you have gotten Matlab or Octave running, just type `iode` at the Matlab or Octave prompt. The graphical user interface for Iode will launch if it can; otherwise the text-based user interface will launch. Some development versions of Octave sometimes fail to work with the part of Iode that determines whether the graphical user interface can be launched. If you are using a version of Octave that reports an error when processing the command `iode`, you can launch the text-based interface right away, by typing `iodetxt`.

Running Iode under Windows

Log in to the machine and launch Matlab or Octave through the Start → Programs menu.

Remark B.1 (Important note). Before launching Matlab or Octave for the very first time, it is helpful to **right**-click on the program name in the Start → Programs menu, then click on Properties, and put the correct filepath into the “Start in:” box. Your filepath should look something

like `C:\My_files\MathClass\my_iode`. The point is that from now on, when you launch Matlab or Octave it will be able to find the `iode` files.

Once you have gotten Matlab or Octave running, just type `iode` at the Matlab or Octave prompt. If this does not work, then you probably need to change into the directory `my_iode` where you have stored the Iode files. You can do this from within Matlab or Octave, using Unix commands such as `cd my_iode`, at the Matlab or Octave prompt.

Appendix C

Reference materials

Mathematical expressions in Matlab, Octave and Iode

For simple expressions, we use the usual keyboard characters:

$2*x$ means $2x$,
 $(x^3-1)/6$ means $(x^3 - 1)/6$.

Or instead of the usual division $/$, we can use “left division” \backslash .

$pi/3$ means $\frac{\pi}{3}$,
 $3\backslash pi$ also means $\frac{\pi}{3}$.

Built-in functions

$\exp(x)$	exponential, e^x
$\log(x)$	natural logarithm, $\ln x$
$\log10(x)$	base 10 logarithm, $\log_{10} x$
$\text{abs}(x)$	absolute value, $ x $
$\text{sqrt}(x)$	square root, \sqrt{x}
$\text{sign}(x)$	signum function, which equals $\begin{cases} +1 & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -1 & \text{if } x < 0 \end{cases}$
$\sinh(x)$	

<code>cos(x)</code>	trigonometric	<code>cosh(x)</code>	hyperbolic
<code>tan(x)</code>	functions	<code>tanh(x)</code>	trigonometric
<code>cot(x)</code>	(x in radians)	<code>coth(x)</code>	functions
<code>sec(x)</code>		<code>sech(x)</code>	
<code>csc(x)</code>		<code>csch(x)</code>	
<code>asin(x)</code>		<code>asinh(x)</code>	
<code>acos(x)</code>	inverse	<code>acosh(x)</code>	inverse
<code>atan(x)</code>	trigonometric	<code>atanh(x)</code>	hyperbolic
<code>acot(x)</code>	functions	<code>acoth(x)</code>	trigonometric
<code>asec(x)</code>		<code>asech(x)</code>	functions
<code>acsc(x)</code>		<code>acsch(x)</code>	
<code>besselj(nu,z)</code>	Bessel function of the first kind		
<code>bessely(nu,z)</code>	Bessel function of the second kind		
<code>besseli(nu,z)</code>	Modified Bessel function of the first kind		
<code>besselk(nu,z)</code>	Modified Bessel function of the second kind		

Example C.1.

`sin(exp(y))^4` means $\sin^4(e^y)$,
`acos(exp(1)^(-1))` means $\arccos(e^{-1})$.

No matter whether you're using Octave or Matlab, you can always find more information on a function by typing `help function`.

Additional Iode functions

The installation of Iode includes the following functions, useful for studying Fourier series and for creating initial values for partial differential equations.

`hat(x,a,b)`: equals 0 for $x \leq a$ and $x \geq b$, and equals 1 for $a < x < b$. To make sense, `hat` requires $a < b$.

`triangle(x,a,b,m)`: a triangular-shaped function, equalling 0 for $x \leq a$, then rising linearly to height 1 at $x = m$ and falling back linearly to zero at $x = b$, then equalling zero for $x \geq b$. To make sense, `triangle` requires $a < m < b$. The parameter m is optional and defaults to the midpoint $\frac{a+b}{2}$.

`bump(x,a,b,m)`: is a continuously differentiable function that equals 0 for $x \leq a$ and $x \geq b$, is positive for $a < x < b$, has a maximum of 1 at $x = m$, and is strictly increasing between a and m and strictly decreasing between m and b . To make sense, `bump` requires $a < m < b$. The parameter m is optional and defaults to $\frac{a+b}{2}$.

Logical expressions in Matlab, Octave and Iode

Expressions like `x>=2` are treated as logical functions, and return a value of either 1 (true) or 0 (false). So `x>=2` is the “step” function that equals

$$\begin{cases} 1 & \text{if } x \geq 2 \\ 0 & \text{otherwise} \end{cases} .$$

Example C.2. Logical functions help us create functions defined in pieces:

$$(t^2)*(t<4) \quad \text{means} \quad \begin{cases} t^2 & \text{if } t < 4 \\ 0 & \text{otherwise} \end{cases} ,$$

because `(t<4)` equals 1 if $t < 4$ and equals 0 otherwise.

Color codes recognized by Matlab, Octave and Iode

<code>b</code>	blue
<code>g</code>	green
<code>r</code>	red
<code>c</code>	cyan
<code>m</code>	magenta
<code>y</code>	yellow
<code>k</code>	black

Note that yellow plots are usually hard to see due to lack of contrast.

Some solver codes recognized by Iode

euler	Euler method for (systems of) first order equations
rk	Runge–Kutta for (systems of) first order equations

In addition to the pre-installed solvers listed above, you can also create your own. For example, if you devise a new method for solving differential equations, then you could program it in a new file called `my_algorithm.m`, in your Iode directory. The structure of `my_algorithm.m` should follow that of `euler.m`. You will simply need to change the “update” steps, which in `euler.m` are:

```
k1=feval(fs,x,tc(i));  
x=x+h*k1;
```

Then after creating the file `my_algorithm.m`, you can input `my_algorithm` when Iode prompts you for a numerical method.

Appendix D

Structure of Iode

For users who like to look under the hood, we now provide some information on the structure of Iode. We encourage users to modify Iode and create new modules.

Figure D.1 breaks Iode down into its constituent modules. Each module occurs as an m-file with the same name. For example, `dfgui` in the figure means the file `dfgui.m` that comes as part of the Iode package. If you type `doctool('guidoc')` at the Matlab prompt, you'll see Figure D.1 in a Matlab figure, and if you click on the name of a module, its help message will appear in Matlab's help window. This will give you an idea of what Iode's modules do and how they work together.

There are two kinds of module. The first kind are the GUI modules and auxiliaries, providing the graphical user interface. The second (and main) kind are the mathematical modules, which actually perform the calculations needed to solve the differential equations numerically, and calculate the Fourier coefficients numerically, and so on.

The mathematical modules `euler.m` and `rk.m` are particularly instructive — they implement the Euler and Runge–Kutta methods for solving a first order ODE. You can implement different solver methods yourself, as outlined in Appendix C.

In order to develop a better understanding of what the various modules do, you can look at the file `doc.txt`. Together with Figure D.1, it should give you a rather complete picture of the structure of Iode. Another useful file to look at is `sample.m`, which contains the transcript of a short Matlab session that shows how to use the direction fields module and numerical solvers without resorting to any menus.

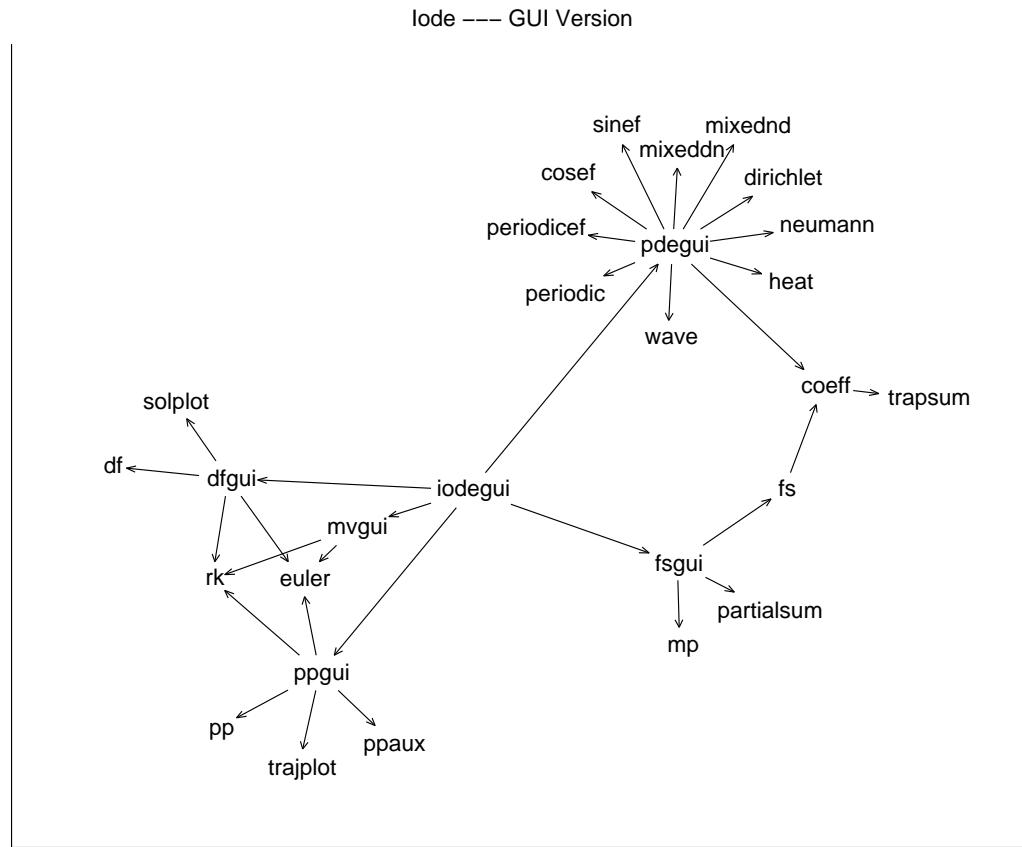


Figure D.1: Relationships between the most important modules of the GUI version of Iode.

Any manual can only take you so far. If you have followed this manual up to this point, you are ready to go exploring on your own. Good luck, and have fun!